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Commissioner for Patents
P.O. Box 1450
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Re: *Request for Continued Examination* for Application No. 09/536,258
Entitled: Hedging Exchange Traded Mutual Funds or Other Portfolio Basket Products
Inventor: Gastineau *et al.*
Filed: March 27, 2000
Howrey Docket No.: 00322.0007.NPUS00

"Express Mail" label number: EL 560495642US

Date of Deposit: December 9, 2005

Papers being deposited:

1. Request for Continued Examination Transmittal (RCE);
2. Supplemental Information Disclosure Statement;
3. Form PTO-1449 (modified) listing 19 references;
4. Copies of 19 References as noted below; and
5. Return Postcard.

The Commissioner is hereby authorized to charge the RCE filing fee of **$790.00** to our Deposit Account No. **08-3038**, referencing docket number **00322.0007.NPUS00**.

COPIES OF REFERENCES	
1.	USP No. 5,765,165
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8.	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander *et al., ISMA Centre Discussion Papers in Finance DP2003-08*, October 2003, pp. 3-31.

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11.	"Risk and Return in an Equilibrium Apt," by Gregory Connor *et al., Journal of Financial Economics*, 21 *1988) 255-289. North-Holland.
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15.	"Principal Blind Bidding In Portfolio Trading," *Traders*, No. 143, Vol. 11; pg. NA; ISSN: 0894-7295, September 1998, PP. 1-3.
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19.	"Common Principal Components and Related Multivariate Models,"by Bernhard Flury, *Department of Mathematics, Indiana University*, Bloomington, Indiana, Copyright 1988 by John Wiley & Sons, Inc.; pp. 1-258.

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(37 C.F.R. §1.10(a))

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